

Lampiran 1

Data Nama Perusahaan dan Beta Koreksi Tahun 2002-2004

No	Kode PData erusahaan	Nama Perusahaan	Beta Koreksi		
			2002	2003	2004
1	AMFG	Asahimas Flat Glass	2,375	0,851	-0,216
2	ALMI	Alumindo Light Metal Industry	2,719	-0,00033	0,15852
3	INAI	Indal Alumunium Industry	2,55775	0,82183	0,01061
4	JPRS	Jaya Pari Steel Corp. Ltd	2,33767	0,71583	0,26424
5	LION	Lion Metal Works	2,607	0,889	-0,23447
6	DPNS	Duta Pertiwi Nusantara	2,71125	0,78858	-0,22802
7	EKAD	Ekadharma Tape Industry	2,86317	1,30633	-0,22802
8	INCI	Intan Wijaya Chemical Industry	2,72428	1,21825	-0,14814
9	DYNA	Dynaplast	2,70792	0,68083	0,13121
10	IGAR	Igarjaya	2,93192	0,53175	0,19682
11	DSUC	Daya Sakti Unggul Corp	2,42825	1,428	-0,19955
12	FASW	Fajar Surya Susena	2,12825	0,91058	-0,09219
13	AUTO	Astra Otoparts	2,71958	1,03242	0,01382
14	SMSM	Selamat Sempurna	2,17742	0,37942	0,14406
15	RICY	Ricky Putra Globalindo	2,35375	0,60992	0,23231
16	SSTM	Sunson Textile Manufacture	2,79617	0,39925	0,18908
17	ADES	Ades Alfindo	2,68258	1,19028	0,12812
18	DAVO	Davomas Abadi	2,49567	1,28733	-0,10944
19	MYOR	Mayora Indah	2,81392	0,93567	-1,11115
20	SUBA	Suba Indah	2,58825	1,02483	-0,16338
21	DVLA	Darya Varia Laboratoria	2,67293	0,79433	-0,0345725
22	CEKA	Cahaya Kalbar	2,75283	0,90142	0,07365
23	BUDI	Budi Acid Jaya	2,72483	0,49217	-0,02169
24	INDF	Indofood Sukses	2,73675	0,87292	0,08164
25	INTP	Indocement Tunggai	2,782	1,334	-0,21659
26	MERK	Merk Indonesia	2,89575	1,1305	-0,20864
27	MRAT	Mustika Ratu	2,2515	0,89925	0,11917
28	SHDA	Sari Husada	2,36967	0,86167	0,00932
29	STTP	Siantar Top	2,64417	0,58442	0,02139
30	TSPC	Tempo Scan Pacific	2,75675	0,71492	-0,03297
31	HMSP	HM Sampoerna	2,71308	0,66783	-0,27398
32	PBRX	Pan Brothers	2,33258	0,791	-0,10027
33	SPMA	Suparma	2,68225	0,73133	0,38228
34	TCID	Mandom Indonesia	2,74758	0,955	-0,0562475
35	DLTA	Delta Jakarta	2,61383	0,83467	0,08762
36	KLBF	Kalbe Farma	2,89192	0,89025	0,03011
37	INDS	Indospring	2,8765	1,21217	0,19885
38	TRST	Trias Sentosa	2,692	0,95233	-0,01802
39	TOTO	Surya Toto Indonesia	2,50992	0,73133	1,51758

Lampiran 2
Data ROE dan Likuiditas Tahun 2002-2004

No	Kode Perusahaan	ROE			LIKUIDITAS		
		2002	2003	2004	2002	2003	2004
1	AMFG	28,48	19,03	20,05	176	168	189
2	ALMI	-4,19	-11,74	10,45	101	104	131
3	INAI	0,38	-67,38	3,79	174	130	133
4	JPRS	23,46	14,45	48	156	174	202
5	LION	12,57	12,14	19,54	709	686	616
6	DPNS	2,41	-1,55	5,88	1305	521	364
7	EKAD	12,86	8,72	8,35	457	421	530
8	INCI	3,58	5,62	7,71	454	523	523
9	DYNA	14,71	15,01	12,06	120	77	89
10	IGAR	15,18	11,69	16,13	168	266	235
11	DSUC	25,49	-30,03	-7,45	94	73	73
12	FASW	17,5	4,96	0,44	153	155	156
13	AUTO	24,58	17,28	15,96	197	165	143
14	SMSM	11,55	13,41	16,72	537	410	183
15	RICY	-49,22	27,11	12,18	92	96	292
16	SSTM	8,07	2,54	-16,7	120	106	86
17	ADES	8,51	3,9	-848,77	51	183	42
18	DAVO	4,44	-15,58	14,35	33424	49787	55747
19	MYOR	16,08	10,32	9,79	599	982	511
20	SUBA	-4,43	-37,44	-55,33	56	52	20
21	DVLA	27,98	16,69	15,61	220	302	386
22	CEKA	4,3	1,39	-11,34	192	247	147
23	BUDI	4,29	2,84	1,33	293	289	112
24	INDF	21,91	14,74	8,88	165	194	147
25	INTP	27,34	14,79	2,49	282	187	142
26	MERK	25,08	31,71	37,16	559	346	309
27	MRAT	8,52	4,6	5,31	429	513	516
28	SHDA	21,17	22,57	17,77	860	666	570
29	STTP	11,24	10,38	8,99	128	141	198
30	TSPC	22,22	20,72	18,95	401	465	464
31	HMSP	32,13	24,39	40,99	329	407	210
32	PBRX	7,93	7,43	10,68	293	259	242
33	SPMA	-27,27	5,06	-37,43	27	339	554
34	TCID	19,15	18,24	20,74	395	585	429
35	DLTA	15,2	11,76	10,95	392	500	414
36	KLBF	54,49	38,95	30,54	118	157	301
37	INDS	45,17	6,22	-25,87	335	294	175
38	TRST	33,08	17,81	3,03	80	102	127
39	TOTO	64,09	24,51	17,82	100	93	130

Lampiran 3

Data Total Asset dan Asset Growth Tahun 2002-2004

No	Kode Perusahaan	TOTAL ASSETS				ASSETS GROWTH		
		2001	2002	2003	2004	2002	2003	2004
1	AMFG	1645701	1504685	1486587	1564031	-8,569	-1,203	5,210
2	ALMI	1049057	976142	1008173	931927	-6,951	3,281	-7,563
3	INAI	267093	300555	316919	406708	12,528	5,445	28,332
4	JPRS	94286	127431	130870	245437	35,154	2,699	87,543
5	LION	100099	108263	120626	146703	8,156	11,419	21,618
6	DPNS	131619	125604	138442	150358	-4,570	10,221	8,607
7	EKAD	59710	58491	60825	63086	-2,042	3,990	3,717
8	INCI	162305	164060	169119	179910	1,081	3,084	6,381
9	DYNA	480669	526788	766930	998118	9,595	45,586	30,145
10	IGAR	250481	237577	236244	283462	-5,152	-0,561	19,987
11	DSUC	388037	392037	413365	415115	1,031	5,440	0,423
12	FASW	2821062	2720954	2627238	2628415	-3,549	-3,444	0,045
13	AUTO	1767868	1831509	1957303	2436481	3,600	6,868	24,482
14	SMSM	567043	583627	632610	650930	2,925	8,393	2,896
15	RICY	293025	260766	263827	297377	-11,009	1,174	12,717
16	SSTM	817268	811519	913734	923895	-0,703	12,596	1,112
17	ADES	186250	206917	192043	102977	11,096	-7,188	-46,378
18	DAVO	764624	791797	894073	1577951	3,554	12,917	76,490
19	MYOR	1324990	1332375	1284779	1280645	0,557	-3,572	-0,322
20	SUBA	740958	887361	1127996	1008292	19,759	27,118	-10,612
21	DVLA	298350	322922	375386	431174	8,236	16,247	14,862
22	CEKA	304291	300442	295249	290337	-1,265	-1,728	-1,664
23	BUDI	1002993	931900	927249	940868	-7,088	-0,499	1,469
24	INDF	12979102	15251516	15308854	15669008	17,508	0,376	2,353
25	INTP	11930019	11464805	10145066	9771012	-3,900	-11,511	-3,687
26	MERK	156250	172336	200328	200466	10,295	16,243	0,069
27	MRAT	295031	291549	275180	294415	-1,180	-5,614	6,990
28	SHDA	796532	935520	1121223	1220026	17,449	19,850	8,812
29	STTP	404060	470452	505507	470177	16,431	7,451	-6,989
30	TSPC	1798220	1816536	1943351	2141419	1,019	6,981	10,192
31	HMSF	9470540	9817074	10197768	11563295	3,659	3,878	13,390
32	PBRX	158528	140844	112292	126772	-11,155	-20,272	12,895
33	SPMA	1036685	1043263	1031827	1085461	0,635	-1,096	5,198
34	TCID	357575	356007	387601	472364	-0,439	8,875	21,869
35	DLTA	346404	379537	398857	455117	9,565	5,090	14,105
36	KLBF	1987256	2015538	2448390	3016864	1,423	21,476	23,218
37	INDS	242964	282378	273677	351140	16,222	-3,081	28,305
38	TRST	1534877	1522356	1695870	1911757	-0,816	11,398	12,730
39	TOTO	525603	551573	554920	708561	4,941	0,607	27,687

Lampiran 4
Data Lverage Ratio Tahun 2002-2004

No	Kode Perusahaan	LEVERAGE		
		2002	2003	2004
1	AMFG	52,00	52,00	34,00
2	ALMI	65,00	69,00	62,00
3	INAI	67,00	81,00	85,00
4	JPRS	47,00	31,00	47,00
5	LION	13,00	14,00	18,00
6	DPNS	13,00	22,00	21,00
7	EKAD	17,00	18,00	15,00
8	INCI	15,00	14,00	15,00
9	DYNA	35,00	53,00	53,00
10	IGAR	49,00	42,00	34,00
11	DSUC	72,00	80,00	81,00
12	FASW	63,00	59,00	59,00
13	AUTO	43,00	39,00	36,00
14	SMSM	40,00	44,00	38,00
15	RICY	96,00	93,00	26,00
16	SSTM	65,00	63,00	69,00
17	ADES	58,00	53,00	83,00
18	DAVO	37,00	34,00	56,00
19	MYOR	44,00	37,00	46,00
20	SUBA	43,00	68,00	75,00
21	DVLA	30,00	27,00	26,00
22	CEKA	24,00	23,00	30,00
23	BUDI	85,00	85,00	76,00
24	INDF	76,00	73,00	68,00
25	INTP	67,00	55,00	52,00
26	MERK	13,00	20,00	23,00
27	MRAT	18,00	15,00	16,00
28	SHDA	10,00	13,00	16,00
29	STTP	43,00	41,00	32,00
30	TSPC	22,00	20,00	16,00
31	HMSP	47,00	43,00	55,00
32	PBRX	47,00	35,00	36,00
33	SPMA	80,00	79,00	84,00
34	TCID	15,00	11,00	16,00
35	DLTA	20,00	20,00	22,00
36	KLBF	68,00	66,00	51,00
37	INDS	76,00	74,00	79,00
38	TRST	56,00	44,00	54,00
39	TOTO	81,00	77,00	80,00